

PORTFOLIO SUMMARY
Idaho State Treasurer's Diversified Bond Fund
Acct. # 000585726
For the Period Ending
August 31, 2012

<u>Security Type</u>	<u>Book Value</u>	<u>Market Value</u>	<u>Percent Assets</u>
Fixed Income			
<i>Corporate Securities:</i>			
AAA Rated	11,852,727.59	13,086,432.45	2.2%
AA Rated	28,264,629.05	30,813,939.50	5.3%
A Rated	49,678,939.19	51,387,200.03	8.8%
Total Corporate Securities	89,796,295.83	95,287,571.98	16.3%
Mortgage-Backed Securities	236,894,615.36	251,858,025.74	43.1%
Asset-Backed Securities	4,042.87	4,049.28	0.0%
Commercial Mortgage-Backed Securities	14,941,290.28	15,448,707.27	2.6%
AAA-Rated CMBS	14,941,290.28	15,448,707.27	
U.S. Government Agency Securities	74,672,277.43	76,695,799.60	13.1%
U.S. Treasury Securities	113,918,025.60	119,377,371.80	20.4%
Accrued Interest		2,277,003.40	0.4%
Cash and Equivalents			
Commercial Paper	-	-	0.0%
Treasury Bill	-	-	0.0%
Money Market Funds	23,629,501.53	23,629,501.53	4.0%
TOTAL PORTFOLIO	\$ 553,856,048.90	\$ 584,578,030.60	100.0%
Net Income		\$ 536,961.46	*
Net Income to be Distributed		\$ 986,935.13	
Realized Capital Gain/Loss		\$ (362,217.91)	

Notes: *Portfolio positions are calculated on a settlement date basis.

* Current month income is net of purchased accrued interest and realized gains/(losses).